

# **Leone Arancio RMBS S.R.L.**



## **Monthly Investor Report**

*Before Portfolio Checks*

**05 May 2022**

**Description**

Issue Date	5 July 2018
Final Maturity Date	04 October 2078
Next Payment Date	06 July 2022

Notes	ISIN	Ratings		Current Principal Balance	Initial Principal Balance	Rate of Interest
		Fitch	DBRS			
Class A1 Notes	IT0005337909	AA-sf/stable	AAA(sf)	2,593,819,000.00€	4,164,615,000.00 €	3-M EURIBOR + 0.87%
Class A2 Notes	IT0005337917	AA-sf/stable	AAA(sf)	1,396,671,000.00€	2,242,485,000.00 €	1.60%
Class J Notes	IT0005337925	NR	NR	1,552,030,000.00€	1,552,030,000.00 €	No Interest
				<b>€ 5,542,520,000.00</b>	<b>€7,959,130,000.00</b>	

**1. Summary**

All amounts in EURO	Current	At Issue
Reporting Date	05-May-22	05-Jul-18
Portfolio Cut off date	01-Apr-22	01-Mar-18
Initial Principal Balance	5,542,520,000.00	7,959,130,000.00
Of which Cash Available for Redemption of the Notes	65,317,492.76	99,11
Of which Realised Loss	0.00	0.00
Of which Principal in Arrears	1,466,258.88	0.00
Of which Active Outstanding Notional Amount	5,475,736,248.36	7,959,129,900.89
Number of Loans	61,759	77,193
Number of Borrowers	61,759	77,193
Average Principal Balance (Loanparts)	88,662.97	103,106.89
Average Principal Balance (Borrowers)	88,662.97	103,106.89
Coupon: Weighted Average	1.55%	1.91%
Minimum	0.00%	0.00%
Maximum	7.20%	7.20%
Weighted Average Original Loan to Market Value	64.88%	62.76%
Weighted Average Loan to Market Value	48.60%	52.64%
Seasoning (months): Weighted Average	96.45	61.16
Remaining Tenor (months): Weighted Average	215.26	238.71
Weighted Average Interest Rate on Fixed Interest Rate Loans	3.21%	3.38%
Weighted Average Interest Rate on Rata Costante Loans	0.36%	4.37%
Weighted Average Spread on Floating Rate Loans	1.47%	1.64%
Total Set-off Risk	332,942,463.75	740,245,298.19
Amount of Principal of Constant Installment loans that will be lost at their maximum maturity	0.00	0,00

**Stop Replenishment Criteria**

	Current	Initial
1. The long-term rating of ING Bank does not fall below, respectively, "A" by Fitch and "BBB(high) by DBRS	AA- / AA (low)	A+ / AA (low)
2. Balance of the principal deficiency Ledger is not equal to zero	N/A	0.00%
3. The Cumulative Gross Default Ratio exceed 2.25%	N/A	0.00%
4. The Quarterly Delinquency Ratio exceed 0.75%	N/A	0.00%
5. The balance of main transaction account is higher than the Amortisation Amount Limit (10%)	N/A	0.00%

**Repurchase Rights**

	Current	Initial
1. The total amount of Receivables repurchased during each calendar year does not exceed 5% of the aggregate Outstanding principal Due of all the Mortgage loans included in the Master portfolio	0.07%	0.00%

**2. Product Type**

Product Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Adjustable Rate	1,219,175,794	22.27%	12,597	20.40%	2.55%	1,560,772,515	19.61%	13,840	17.93%	2.69%
Rata Costante	98,980,496	1.81%	1,631	2.64%	0.36%	206,875,696	2.60%	2,235	2.90%	4.37%
Fixed	469,426,453	8.57%	9,023	14.61%	3.21%	977,413,850	12.28%	14,111	18.28%	3.38%
Floating (BCE)	154,988,613	2.83%	1,882	3.05%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating (EURIBOR)	3,533,164,892	64.52%	36,626	59.30%	0.99%	4,930,685,084	61.95%	44,171	57.22%	1.30%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**3. Loan Coupon**

Coupon Loan Part (%)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
0.00% - 0.00%	50,816,432	0.93%	413	0.67%	0.00%	3,774,643	0.05%	18	0.02%	0.00%
0.01% - 0.50%	935,705,060	17.09%	10,818	17.52%	0.24%	837,540,314	10.52%	8,157	10.57%	0.31%
0.51% - 1.00%	1,075,003,394	19.63%	11,697	18.94%	0.76%	1,383,633,003	17.38%	13,675	17.72%	0.71%
1.00% - 1.50%	962,893,454	17.58%	8,956	14.50%	1.29%	743,162,320	9.34%	6,890	8.93%	1.29%
1.51% - 2.00%	578,767,089	10.57%	5,636	9.13%	1.73%	1,496,127,268	18.80%	11,878	15.39%	1.76%
2.01% - 2.50%	668,285,844	12.20%	7,842	12.70%	2.31%	1,255,677,165	15.78%	11,133	14.42%	2.29%
2.51% - 3.00%	789,070,628	14.41%	9,572	15.50%	2.75%	1,200,068,194	15.08%	11,745	15.22%	2.79%
3.01% - 3.25%	190,297,186	3.48%	2,478	4.01%	3.11%	308,995,801	3.88%	3,385	4.39%	3.13%
3.26% - 3.50%	62,455,813	1.14%	1,031	1.67%	3.37%	142,231,156	1.79%	1,630	2.11%	3.37%
3.51% - 3.75%	53,016,945	0.97%	787	1.27%	3.61%	104,895,923	1.32%	1,234	1.60%	3.60%
3.76% - 4.00%	29,547,491	0.54%	540	0.87%	3.87%	50,472,236	0.63%	754	0.98%	3.87%
4.01% - 4.25%	22,547,040	0.41%	400	0.65%	4.12%	37,263,332	0.47%	496	0.64%	4.14%
4.26% - 4.50%	5,588,609	0.10%	118	0.19%	4.38%	58,775,697	0.74%	748	0.97%	4.38%
4.51% - 4.75%	5,243,282	0.10%	104	0.17%	4.65%	50,583,727	0.64%	804	1.04%	4.63%
4.76% - 5.00%	11,634,944	0.21%	281	0.45%	4.87%	76,001,823	0.95%	1,131	1.47%	4.88%
5.01% - 5.25%	7,120,946	0.13%	181	0.29%	5.12%	76,086,185	0.96%	1,131	1.47%	5.15%
5.26% - 5.50%	9,027,345	0.16%	295	0.48%	5.38%	53,965,719	0.68%	941	1.22%	5.37%
5.51% - 5.75%	11,708,705	0.21%	364	0.59%	5.61%	54,859,808	0.69%	915	1.19%	5.61%
5.76% - 6.00%	5,818,551	0.11%	195	0.32%	5.85%	20,053,701	0.25%	428	0.55%	5.85%
6.01% - 6.25%	584,132	0.01%	32	0.05%	6.07%	2,677,380	0.03%	60	0.08%	6.05%
6.26% - 6.50%	402,575	0.01%	13	0.02%	6.41%	1,575,427	0.02%	28	0.04%	6.38%
6.51% - 6.75%	37,985	0.00%	2	0.00%	6.60%	259,525	0.00%	5	0.01%	6.57%
6.76% - 7.00%	140,248	0.00%	3	0.00%	6.83%	241,133	0.00%	4	0.01%	6.85%
7.01% - 7.25%	22,553	0.00%	1	0.00%	7.20%	208,422	0.00%	3	0.00%	7.16%
7.26% - 7.50%										
7.51% - >										
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 4. Origination Year

Origination Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
2004	12,056,122	0.22%	348	0.56%	0.26%	29,610,965	0.37%	621	0.80%	0.46%
2005	61,121,729	1.12%	1,412	2.29%	0.36%	128,337,522	1.61%	2,235	2.90%	0.55%
2006	153,038,475	2.79%	2,371	3.84%	0.54%	280,545,959	3.52%	3,729	4.83%	0.93%
2007	259,635,698	4.74%	3,609	5.84%	0.84%	464,861,475	5.84%	5,087	6.59%	1.32%
2008	267,386,426	4.88%	3,889	6.30%	0.96%	506,634,642	6.37%	5,998	7.77%	2.42%
2009	224,982,323	4.11%	3,074	4.98%	1.64%	436,110,107	5.48%	4,875	6.32%	1.92%
2010	281,737,460	5.15%	3,323	5.38%	0.89%	476,949,417	5.99%	4,681	6.06%	1.06%
2011	672,240,102	12.28%	6,968	11.28%	0.84%	1,103,112,069	13.86%	9,934	12.87%	1.12%
2012	283,356,016	5.17%	3,066	4.96%	1.96%	499,947,482	6.28%	4,504	5.83%	2.20%
2013	233,377,937	4.26%	2,570	4.16%	1.95%	418,679,090	5.26%	3,738	4.84%	2.35%
2014	235,560,221	4.30%	2,693	4.36%	1.79%	421,447,394	5.30%	3,943	5.11%	2.42%
2015	334,268,950	6.10%	3,877	6.28%	1.69%	622,027,684	7.82%	5,778	7.49%	2.30%
2016	647,518,278	11.83%	7,187	11.64%	1.78%	1,293,251,078	16.25%	11,378	14.74%	2.17%
2017	638,313,641	11.66%	6,624	10.73%	2.12%	1,198,808,474	15.06%	10,052	13.02%	2.43%
2018	733,976,388	13.40%	6,955	11.26%	2.02%	78,806,542	0.99%	640	0.83%	2.38%
2019	429,878,145	7.85%	3,749	6.07%	1.72%					
2020	7,288,337	0.13%	44	0.07%	0.90%					
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 5. Maturity Year

Maturity Year	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
2018						3,025,065	0.04%	650	0.84%	3.23%
2019						10,625,272	0.13%	867	1.12%	2.18%
2020	141,523	0.00%	4	0.01%	0.47%	20,973,886	0.26%	956	1.24%	1.06%
2021	47,544	0.00%	2	0.00%	0.00%	46,234,780	0.58%	1,563	2.02%	1.73%
2022	2,425,713	0.04%	727	1.18%	1.75%	54,790,129	0.69%	1,496	1.94%	2.14%
2023	13,908,952	0.25%	1,235	2.00%	1.47%	77,439,897	0.97%	1,748	2.26%	2.10%
2024	19,050,855	0.35%	1,042	1.69%	1.33%	68,956,761	0.87%	1,342	1.74%	1.49%
2025	42,785,175	0.78%	1,531	2.48%	0.92%	114,210,990	1.43%	1,928	2.50%	1.20%
2026	94,303,551	1.72%	2,759	4.47%	1.26%	234,572,259	2.95%	3,669	4.75%	1.89%
2027	92,293,411	1.69%	2,240	3.63%	1.60%	206,796,466	2.60%	3,002	3.89%	2.17%
2028	107,360,514	1.96%	2,145	3.47%	1.46%	187,030,402	2.35%	2,396	3.10%	2.00%
2029	95,175,403	1.74%	1,735	2.81%	1.45%	172,063,795	2.16%	2,062	2.67%	2.06%
2030	124,395,770	2.27%	1,996	3.23%	1.04%	226,130,906	2.84%	2,530	3.28%	1.76%
2031	217,495,352	3.97%	3,198	5.18%	1.13%	411,945,269	5.18%	4,407	5.71%	1.86%
2032	170,359,206	3.11%	2,425	3.93%	1.64%	306,100,704	3.85%	3,243	4.20%	2.14%
2033	167,472,195	3.06%	2,181	3.53%	1.68%	232,305,294	2.92%	2,244	2.91%	2.22%
2034	146,527,761	2.68%	1,773	2.87%	1.55%	197,680,999	2.48%	1,824	2.36%	1.68%
2035	152,431,149	2.78%	1,714	2.78%	1.11%	249,157,783	3.13%	2,245	2.91%	1.48%
2036	331,331,739	6.05%	3,617	5.86%	1.23%	586,458,550	7.37%	5,188	6.72%	1.62%
2037	295,202,182	5.39%	3,079	4.99%	1.56%	495,024,013	6.22%	4,340	5.62%	1.99%
2038	246,745,333	4.51%	2,577	4.17%	1.84%	282,344,288	3.55%	2,323	3.01%	2.07%
2039	206,891,236	3.78%	2,016	3.26%	1.82%	237,585,284	2.99%	1,880	2.44%	1.88%
2040	190,308,300	3.48%	1,728	2.80%	1.22%	302,448,276	3.80%	2,356	3.05%	1.57%
2041	345,397,557	6.31%	2,806	4.54%	1.13%	562,657,856	7.07%	4,011	5.20%	1.52%
2042	270,040,872	4.93%	2,340	3.79%	1.80%	455,709,018	5.73%	3,436	4.45%	2.16%
2043	294,672,475	5.38%	2,488	4.03%	1.86%	294,265,351	3.70%	2,137	2.77%	2.16%
2044	227,227,084	4.15%	1,917	3.10%	1.74%	228,623,238	2.87%	1,722	2.23%	2.21%
2045	177,411,056	3.24%	1,450	2.35%	1.53%	287,025,761	3.61%	2,089	2.71%	2.13%
2046	299,036,732	5.46%	2,332	3.78%	1.45%	542,474,617	6.82%	3,751	4.86%	1.95%
2047	340,458,295	6.22%	2,687	4.35%	1.92%	607,723,013	7.64%	4,190	5.43%	2.33%
2048	370,624,762	6.77%	2,896	4.69%	1.95%	105,104,887	1.32%	703	0.91%	2.18%
2049	319,312,223	5.83%	2,391	3.87%	1.76%	19,766,453	0.25%	120	0.16%	1.10%
2050	37,689,798	0.69%	242	0.39%	1.14%	31,467,790	0.40%	181	0.23%	0.98%
2051	49,083,764	0.90%	292	0.47%	0.65%	62,084,080	0.78%	345	0.45%	0.75%
2052	22,622,367	0.41%	159	0.26%	1.61%	31,294,473	0.39%	207	0.27%	1.97%
2053	5,354,931	0.10%	34	0.06%	1.78%	7,032,298	0.09%	42	0.05%	2.22%
2054	151,467	0.00%	1	0.00%	1.56%					
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 6. Seasoning

Seasoning (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 0.5						487,957,330	6.13%	3,999	5.18%	2.40%
0.5 - 1						595,544,982	7.48%	4,995	6.47%	2.43%
1 - 2	3,648,311	0.07%	21	0.03%	0.77%	1,371,237,811	17.23%	12,022	15.57%	2.23%
2 - 3	199,798,140	3.65%	1,661	2.69%	1.59%	647,287,090	8.13%	6,002	7.78%	2.26%
3 - 4	851,401,675	15.55%	7,919	12.82%	1.95%	465,928,799	5.85%	4,319	5.60%	2.39%
4 - 5	601,748,867	10.99%	6,111	9.89%	2.11%	386,470,186	4.86%	3,518	4.56%	2.39%
5 - 6	689,792,413	12.60%	7,617	12.33%	1.90%	493,520,302	6.20%	4,445	5.76%	2.27%
6 - 7	365,242,310	6.67%	4,193	6.79%	1.65%	1,083,141,223	13.61%	9,593	12.43%	1.18%
7 - 8	270,679,390	4.94%	3,080	4.99%	1.74%	528,062,358	6.63%	5,240	6.79%	1.06%
8 - 9	211,468,862	3.86%	2,380	3.85%	1.94%	368,301,365	4.63%	4,005	5.19%	1.79%
9 - 10	283,275,723	5.17%	3,111	5.04%	2.02%	547,762,505	6.88%	6,507	8.43%	2.34%
10 - more	1,998,680,559	36.50%	25,666	41.56%	0.94%	983,915,951	12.36%	12,548	16.26%	1.16%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 7. Remaining Tenor

Remaining Tenor (years)	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1	5,554,743	0.10%	1,118	1.81%	1.68%	4,881,367	0.06%	853	1.11%	2.99%
1 - 2	17,042,012	0.31%	1,227	1.99%	1.31%	11,673,724	0.15%	812	1.05%	1.86%
2 - 3	19,120,687	0.35%	905	1.47%	1.29%	23,190,819	0.29%	1,010	1.31%	1.17%
3 - 4	52,107,655	0.95%	1,808	2.93%	0.96%	51,303,680	0.64%	1,658	2.15%	1.83%
4 - 5	108,308,214	1.98%	3,031	4.91%	1.41%	61,319,896	0.77%	1,622	2.10%	2.27%
5 - 6	86,498,906	1.58%	1,942	3.14%	1.56%	77,872,870	0.98%	1,666	2.16%	1.87%
6 - 7	114,382,195	2.09%	2,244	3.63%	1.40%	62,733,210	0.79%	1,191	1.54%	1.44%
7 - 8	85,713,225	1.57%	1,506	2.44%	1.42%	130,377,240	1.64%	2,183	2.83%	1.21%
8 - 9	160,583,626	2.93%	2,489	4.03%	1.01%	258,731,959	3.25%	4,018	5.21%	1.99%
9 - 10	205,074,290	3.75%	3,012	4.88%	1.25%	192,081,726	2.41%	2,687	3.48%	2.18%
10 - 11	169,142,725	3.09%	2,322	3.76%	1.64%	188,048,997	2.36%	2,370	3.07%	2.07%
11 - 12	166,344,705	3.04%	2,155	3.49%	1.70%	158,097,096	1.99%	1,887	2.44%	1.88%
12 - 13	145,350,334	2.65%	1,710	2.77%	1.44%	281,851,914	3.54%	3,103	4.02%	1.94%
13 - 14	159,210,365	2.91%	1,776	2.88%	1.06%	396,399,447	4.98%	4,241	5.49%	1.78%
14 - 15	365,696,895	6.68%	3,983	6.45%	1.33%	298,934,689	3.76%	3,127	4.05%	2.22%
15 - 16	269,133,872	4.92%	2,762	4.47%	1.61%	208,039,355	2.61%	1,975	2.56%	2.13%
16 - 17	275,774,266	5.04%	2,853	4.62%	1.86%	214,303,861	2.69%	1,972	2.55%	1.63%
17 - 18	159,694,156	2.92%	1,509	2.44%	1.67%	254,424,291	3.20%	2,276	2.95%	1.42%
18 - 19	206,195,659	3.77%	1,849	2.99%	1.22%	634,689,777	7.97%	5,635	7.30%	1.69%
19 - 20	359,344,698	6.56%	2,901	4.70%	1.19%	473,695,456	5.95%	4,115	5.33%	2.04%
20 - 21	295,064,124	5.39%	2,568	4.16%	1.86%	265,464,873	3.34%	2,146	2.78%	2.03%
21 - 22	268,281,132	4.90%	2,255	3.65%	1.86%	213,897,413	2.69%	1,683	2.18%	1.76%
22 - 23	203,176,436	3.71%	1,700	2.75%	1.68%	317,992,357	4.00%	2,458	3.18%	1.57%
23 - 24	185,228,657	3.38%	1,501	2.43%	1.47%	599,796,963	7.54%	4,246	5.50%	1.56%
24 - 25	360,161,419	6.58%	2,811	4.55%	1.58%	464,716,130	5.84%	3,545	4.59%	2.22%
25 - 26	291,400,255	5.32%	2,282	3.70%	1.95%	221,106,574	2.78%	1,591	2.06%	2.16%
26 - 27	444,912,905	8.13%	3,473	5.62%	1.92%	243,845,653	3.06%	1,824	2.36%	2.21%
27 - 28	194,992,516	3.56%	1,421	2.30%	1.69%	299,538,873	3.76%	2,158	2.80%	2.08%
28 - 29	34,406,511	0.63%	225	0.36%	0.97%	636,929,621	8.00%	4,394	5.69%	2.04%
29 - 30	47,655,481	0.87%	279	0.45%	0.74%	551,612,125	6.93%	3,793	4.91%	2.32%
30 - more	20,183,585	0.37%	142	0.23%	1.72%	161,577,945	2.03%	954	1.24%	1.17%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**8. Interest Type**

Interest Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Fixed Rate	1,696,026,097	30.97%	21,691	35.12%	2.86%	2,735,607,085	34.37%	30,095	38.99%	3.07%
Floating Rate BCE	154,444,884	2.82%	1,878	3.04%	2.38%	283,382,757	3.56%	2,836	3.67%	1.36%
Floating Rate EURIBOR 1M	1,623,707,759	29.65%	19,291	31.24%	0.47%	2,478,511,409	31.14%	24,203	31.35%	0.66%
Floating Rate EURIBOR 3M	2,001,557,508	36.55%	18,899	30.60%	1.73%	2,461,628,649	30.93%	20,059	25.99%	1.95%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**9. Interest Reset Dates**

Interest Reset Dates	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Fixed Rate	1,696,128,804	30.98%	21,692	35.12%	2.86%	2,634,818,886	33.10%	28,833	37.35%	2.91%
Floating Rate BCE	154,444,884	2.82%	1,878	3.04%	2.38%	277,733,655	3.49%	2,782	3.60%	1.36%
Floating Rate EURIBOR	1,623,605,053	29.65%	19,290	31.23%	0.47%	2,481,613,253	31.18%	24,263	31.43%	0.67%
Floating Rate EURIBOR	2,001,557,508	36.55%	18,899	30.60%	1.73%	2,396,717,208	30.11%	19,515	25.28%	1.95%
2018						92,860,560	1.17%	1,007	1.30%	5.23%
2019						68,490,816	0.86%	718	0.93%	4.48%
2020						5,987,164	0.08%	66	0.09%	4.70%
2021						908,358	0.01%	9	0.01%	5.14%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**10.a. Geography Region**

Region	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Central Italy	1,493,763,872	27.28%	15,660	25.36%	1.62%	2,284,803,894	28.71%	20,473	26.52%	2.00%
Northern Italy	2,741,944,426	50.07%	30,935	50.09%	1.28%	4,078,583,737	51.24%	39,896	51.68%	1.69%
Not Available	2,839,773	0.05%	30	0.05%	2.45%					
Southern Italy	1,237,188,178	22.59%	15,134	24.50%	2.08%	1,595,742,270	20.05%	16,824	21.79%	2.35%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**10.b. Borrower Nationality**

Region	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
IT	5,361,179,248	97.91%	60,541	98.03%	1.55%	7,842,806,447	98.54%	76,109	98.60%	1.91%
others	114,557,001	2.09%	1,218	1.97%	1.78%	116,323,454	1.46%	1,084	1.40%	2.05%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 11a. Current Loan to Market Value

average: 48.60%	Current Period					Issue Date				
	Current Loan to Market Value (%)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
<= 30.00%	956,765,527	17.47%	20,340	32.93%	1.38%	1,050,497,835	13.20%	19,556	25.33%	1.83%
30.01% - 40.00%	738,528,483	13.49%	8,608	13.94%	1.30%	948,320,114	11.91%	10,330	13.38%	1.71%
40.01% - 50.00%	916,133,174	16.73%	8,996	14.57%	1.33%	1,245,737,000	15.65%	11,440	14.82%	1.70%
50.01% - 60.00%	1,072,168,580	19.58%	9,411	15.24%	1.54%	1,456,363,603	18.30%	11,857	15.36%	1.74%
60.01% - 70.00%	1,261,976,211	23.05%	10,427	16.88%	1.81%	1,691,040,245	21.25%	12,718	16.48%	1.97%
70.01% - 80.00%	530,164,273	9.68%	3,977	6.44%	2.03%	1,567,171,103	19.69%	11,292	14.63%	2.35%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 11b. Original Loan to Market Value

average: 64.88%	Current Period					Issue Date				
	Original Loan to Market Value (%)	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total
<= 30.00%	182,984,779	3.34%	4,209	6.82%	1.82%	344,406,862	4.33%	6,343	8.22%	2.15%
30.01% - 40.00%	299,864,585	5.48%	5,379	8.71%	1.62%	533,070,197	6.70%	7,482	9.69%	1.97%
40.01% - 50.00%	526,858,431	9.62%	7,695	12.46%	1.48%	896,988,675	11.27%	10,459	13.55%	1.89%
50.01% - 60.00%	699,963,278	12.78%	8,626	13.97%	1.42%	1,136,740,722	14.28%	11,469	14.86%	1.80%
60.01% - 70.00%	1,089,193,099	19.89%	11,832	19.16%	1.47%	1,691,546,322	21.25%	15,251	19.76%	1.87%
70.01% - 80.00%	2,676,872,077	48.89%	24,018	38.89%	1.61%	3,356,377,122	42.17%	26,189	33.93%	1.95%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

## 12. Original Notional Amount

Aggregate Outstanding Notional	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
50,000 - 75,000	346,333,405	6.32%	9,430	15.27%	2.38%	494,745,050	6.22%	11,521	14.92%	2.65%
75,001 - 100,000	720,812,572	13.16%	12,718	20.59%	1.99%	1,087,119,929	13.66%	16,297	21.11%	2.31%
100,001 - 125,000	886,620,825	16.19%	11,708	18.96%	1.79%	1,297,589,908	16.30%	14,739	19.09%	2.14%
125,001 - 150,000	974,851,956	17.80%	10,291	16.66%	1.65%	1,397,791,153	17.56%	12,786	16.56%	2.02%
150,001 - 175,000	645,854,029	11.79%	5,572	9.02%	1.52%	898,608,927	11.29%	6,760	8.76%	1.90%
175,001 - 200,000	629,839,699	11.50%	4,951	8.02%	1.27%	916,781,389	11.52%	6,237	8.08%	1.66%
200,001 - 225,000	309,423,109	5.65%	2,131	3.45%	1.17%	433,204,321	5.44%	2,592	3.36%	1.60%
225,001 - 250,000	301,121,729	5.50%	1,936	3.13%	1.07%	439,979,253	5.53%	2,407	3.12%	1.47%
250,001 - 275,000	133,365,221	2.44%	744	1.20%	1.09%	189,555,104	2.38%	916	1.19%	1.48%
275,001 - 300,000	156,489,369	2.86%	863	1.40%	0.93%	244,670,877	3.07%	1,126	1.46%	1.29%
300,001 - 325,000	64,593,935	1.18%	308	0.50%	0.97%	97,193,845	1.22%	396	0.51%	1.30%
325,001 - 350,000	68,163,278	1.24%	322	0.52%	0.87%	104,170,218	1.31%	409	0.53%	1.24%
350,001 - 375,000	31,793,224	0.58%	131	0.21%	0.93%	49,417,607	0.62%	177	0.23%	1.29%
375,001 - 400,000	49,341,319	0.90%	201	0.33%	0.82%	72,835,913	0.92%	253	0.33%	1.24%
400,001 - 425,000	16,559,846	0.30%	60	0.10%	0.83%	23,239,461	0.29%	72	0.09%	1.18%
425,001 - 450,000	19,074,248	0.35%	75	0.12%	0.73%	34,100,343	0.43%	109	0.14%	1.14%
450,001 - 475,000	10,080,548	0.18%	35	0.06%	0.57%	15,040,926	0.19%	43	0.06%	0.96%
475,001 - 500,000	27,659,396	0.51%	88	0.14%	0.73%	40,450,997	0.51%	110	0.14%	1.09%
500,001 - 1,000,000	71,825,308	1.31%	179	0.29%	0.55%	103,623,611	1.30%	224	0.29%	0.91%
more	11,933,233	0.22%	16	0.03%	0.27%	19,011,069	0.24%	19	0.02%	0.62%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**13. Outstanding Notional Amount**

Aggregate Outstanding Notional	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
< 1,000	79,680	0.00%	157	0.25%	2.73%					
1,000 - 8,000	5,348,141	0.10%	1,154	1.87%	2.21%	4,186,265	0.05%	938	1.22%	3.12%
8,001 - 20,000	37,261,958	0.68%	2,574	4.17%	1.76%	29,949,044	0.38%	2,076	2.69%	2.33%
20,001 - 50,000	435,108,814	7.95%	11,954	19.36%	1.86%	392,248,986	4.93%	10,381	13.45%	2.30%
50,001 - 75,000	777,661,897	14.20%	12,417	20.11%	1.75%	861,582,046	10.83%	13,630	17.66%	2.13%
75,001 - 100,000	1,005,209,058	18.36%	11,545	18.69%	1.68%	1,352,002,306	16.99%	15,460	20.03%	2.09%
100,001 - 125,000	1,017,178,356	18.58%	9,098	14.73%	1.63%	1,400,300,525	17.59%	12,495	16.19%	2.03%
125,001 - 150,000	793,260,185	14.49%	5,812	9.41%	1.49%	1,220,045,445	15.33%	8,919	11.55%	1.91%
150,001 - 175,000	508,545,298	9.29%	3,153	5.11%	1.38%	891,243,334	11.20%	5,522	7.15%	1.80%
175,001 - 200,000	305,383,202	5.58%	1,641	2.66%	1.27%	602,203,303	7.57%	3,230	4.18%	1.70%
200,001 - 225,000	192,102,415	3.51%	909	1.47%	1.25%	347,845,317	4.37%	1,645	2.13%	1.54%
225,001 - 250,000	113,023,804	2.06%	479	0.78%	1.12%	255,718,620	3.21%	1,081	1.40%	1.62%
250,001 - 275,000	78,583,717	1.44%	301	0.49%	1.10%	152,538,933	1.92%	583	0.76%	1.53%
275,001 - 300,000	49,922,485	0.91%	174	0.28%	1.04%	104,763,812	1.32%	365	0.47%	1.39%
300,001 - 325,000	32,881,709	0.60%	105	0.17%	0.94%	76,505,327	0.96%	246	0.32%	1.41%
325,001 - 350,000	21,897,088	0.40%	65	0.11%	0.99%	57,771,877	0.73%	172	0.22%	1.45%
350,001 - 375,000	22,068,340	0.40%	61	0.10%	0.78%	41,164,432	0.52%	114	0.15%	1.31%
375,001 - 400,000	14,349,196	0.26%	37	0.06%	0.74%	24,741,726	0.31%	64	0.08%	1.44%
400,001 - 425,000	10,278,454	0.19%	25	0.04%	0.66%	28,384,965	0.36%	69	0.09%	1.17%
425,001 - 450,000	10,027,267	0.18%	23	0.04%	0.73%	20,196,111	0.25%	46	0.06%	1.17%
450,001 - 475,000	6,941,656	0.13%	15	0.02%	0.79%	13,380,330	0.17%	29	0.04%	1.08%
475,001 - 500,000	5,386,388	0.10%	11	0.02%	0.66%	14,105,300	0.18%	29	0.04%	1.41%
500,001 - 1,000,000	29,917,934	0.55%	46	0.07%	0.53%	54,556,856	0.69%	87	0.11%	0.91%
more	3,319,205	0.06%	3	0.00%	0.25%	13,695,041	0.17%	12	0.02%	0.77%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**14. Loan Purpose**

Loan Purpose	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Liquidity	535,415,911	9.78%	7,371	11.94%	2.11%	667,570,685	8.39%	7,421	9.61%	2.32%
Purchase	3,388,275,369	61.88%	36,835	59.64%	1.43%	4,880,763,715	61.32%	46,731	60.54%	1.80%
Refinance	692,592,312	12.65%	6,748	10.93%	1.87%	853,032,762	10.72%	7,387	9.57%	2.16%
Renovation	47,318,370	0.86%	847	1.37%	2.23%	62,376,455	0.78%	832	1.08%	2.54%
Subrogation	654,594,715	11.95%	7,815	12.65%	1.37%	1,212,421,500	15.23%	11,744	15.21%	1.93%
Substitution	157,198,510	2.87%	2,139	3.46%	1.33%	282,964,784	3.56%	3,078	3.99%	1.97%
Unknown	341,061	0.01%	4	0.01%	0.00%					
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**15. Occupancy Status**

Occupancy Status	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Prima Casa	5,348,643,927	97.68%	59,896	96.98%	1.56%	7,737,923,860	97.22%	74,443	96.44%	1.92%
Seconda Casa	127,092,321	2.32%	1,863	3.02%	1.26%	221,206,041	2.78%	2,750	3.56%	1.65%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**16. Interest Payment Frequency**

Interest Payment Frequency	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Monthly	5,475,736,248	100.00%	61,759	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**17. ING Staff at Date of Origination**

ING Staff at Date of Origination	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Non ING	5,475,736,248	100.00%	61,759	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**18. Number of Loans Per Borrower**

Number of Loans Per Borrower	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
1	5,474,392,332	99.98%	61,748	99.98%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%
More than 1	1,343,916	0.02%	11	0.02%	0.00%					
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**19. Payment Holidays**

Payment Holidays	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
No Payment Holidays	5,436,411,899	99.28%	61,414	99.44%	1.54%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Payment Holidays	39,324,349	0.72%	345	0.56%	0.01%					
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**20. Employment Type**

Employment Type	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Employed	4,468,588,183	81.61%	50,854	82.34%	1.60%	6,430,362,845	80.79%	63,343	82.34%	1.96%
Other	15,452,724	0.28%	157	0.25%	0.93%	23,006,938	0.29%	209	0.25%	1.16%
Pensioner	93,688,827	1.71%	1,739	2.82%	2.11%	129,783,371	1.63%	1,852	2.82%	2.36%
Self-employed	870,418,252	15.90%	8,545	13.84%	1.25%	1,331,046,431	16.72%	11,202	13.84%	1.64%
Temporary	18,284,672	0.33%	286	0.46%	1.53%	31,649,115	0.40%	386	0.46%	1.81%
Unemployed	9,303,590	0.17%	178	0.29%	1.89%	13,281,201	0.17%	201	0.29%	2.19%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**21. Underwriting Source**

Underwriting Source	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
Broker	3,253,607,916	59.42%	34,010	55.07%	1.80%	4,177,491,051	52.49%	37,662	55.07%	2.17%
ING	1,605,621,440	29.32%	20,637	33.42%	1.22%	2,729,690,143	34.30%	29,346	33.42%	1.67%
MOL	616,506,892	11.26%	7,112	11.52%	1.11%	1,051,948,706	13.22%	10,185	11.52%	1.53%
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**22. Renegotiations**

Kind of Renegotiation	Nr of Loans	Aggregate Outstanding Not. Amount	% Nr of Loans	% of Aggregate Outstanding Not. Amt	Overall renegotiation limit
Floating to Floating	4	712,734.49	0.01%	0.01%	
Floating to Fixed	6,028	580,084,389.23	9.76%	10.59%	
Fixed to Fixed	739	49,378,525.34	1.20%	0.90%	
	<b>6,771</b>	<b>630,175,649.06</b>	<b>10.96%</b>	<b>11.51%</b>	<b>30%</b>

**23. Discounted Instalments**

Discounted Instalments	Current Period					Issue Date				
	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon	Aggregate Outstanding Not. Amount	% of Total	Nr of Loans	% of Total	Weighted Average Coupon
No Discounted Instalments	5,475,736,248	100.00%	61,759	100.00%	1.55%	7,959,129,901	100.00%	77,193	100.00%	1.91%
Discounted Instalments										
	<b>5,475,736,248</b>	<b>100.00%</b>	<b>61,759</b>	<b>100.00%</b>	<b>1.55%</b>	<b>7,959,129,901</b>	<b>100.00%</b>	<b>77,193</b>	<b>100.00%</b>	<b>1.91%</b>

**24. Arrears**

Nr monthly payments in arrears	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outstanding Not. Amount	% Nr of Loans	% of Aggregate Outstanding Not. Amt
No Arrears	60,829	0	1,111	1,111	5,381,288,102	98.49%	98.28%
0 - 1 Month	179	65,076	27,308	92,384	16,760,563	0.29%	0.31%
1 - 2 Months	87	70,785	29,650	100,435	8,704,952	0.14%	0.16%
2 - 3 Months	63	66,889	33,215	100,104	6,378,835	0.10%	0.12%
3 - 4 Months	33	53,329	20,670	74,000	2,903,712	0.05%	0.05%
4 - 5 Months	42	69,960	34,874	104,834	3,747,101	0.07%	0.07%
5 - 6 Months	24	60,640	19,882	80,522	2,157,920	0.04%	0.04%
6 - 7 Months	23	54,531	19,343	73,874	2,224,498	0.04%	0.04%
7 - 8 Months	12	32,574	20,919	53,493	1,087,744	0.02%	0.02%
8 - 9 Months	14	47,277	20,290	67,566	1,394,580	0.02%	0.03%
9 - 10 Months	12	36,621	23,615	60,236	1,165,179	0.02%	0.02%
10 - 11 Months	11	43,931	15,463	59,394	805,385	0.02%	0.01%
11 - 12 Months	11	69,687	24,247	93,934	1,169,925	0.02%	0.02%
> 12 Months	74	635,894	227,267	863,160	6,623,403	0.12%	0.12%
Payment Holiday	345	159,065	75,369	234,434	39,324,349	0.56%	0.72%
	<b>61,759</b>	<b>1,466,259</b>	<b>593,222</b>	<b>2,059,481</b>	<b>5,475,736,248</b>	<b>100.00%</b>	<b>100.00%</b>

## 25. Performance

Status	Nr of Loans	Principal in arrears	Interest in arrears	Total amount in arrears	Aggregate Outst. Not.		% Nr of Loans	% of Aggregate Outstanding Not. Amt
					Current	Amt at Event		
Reperforming	370	35,179.87	16,158.14	51,338.01	32,370,118.04	34,156,927.82	0.60%	0.59%
≥ 6 Months in Arrears	1	74.14	0.00	74.14	145.08		0.00%	0.00%
Default	790	669,146.31	294,361.80	963,508.11	83,251,032.64	84,832,339.77	1.28%	1.52%
Incaglio	0						0.00%	
>12 Months in Arrears	74	635,893.51	227,266.69	863,160.20	6,623,403.23	6,016,399.37	0.12%	0.12%
Sofferenza	123	0.00	0.00	0.00	12,147,178.94	12,147,178.94	0.20%	0.22%
	<b>1,358</b>	<b>1,340,293.83</b>	<b>537,786.63</b>	<b>1,878,080.46</b>	<b>134,391,877.93</b>	<b>137,152,845.90</b>	<b>2.20%</b>	<b>2.45%</b>

## 26a. Realised Losses: Cumulative

Nr Loans	Out of Court Solutions	Outstanding Notional Balance in arrears	Property Original Value Sales proceeds	Other Recovery Other	Costs Foreclosure Legal Others	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)

## 26b. Realised Losses: New

Loan Number	Out of Court Solution	Outstanding Notional Balance in arrears	Property Original Value Sales proceeds	Other Recovery Other	Costs Foreclosure Legal Others	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
<b>Total:</b>	0	0.00	0.00	0.00	0.00	0.00	0.00%	0.00%

## 26c. Realised Losses: Changed

Loan Number	Out of Court Solution	Outstanding Notional Balance in arrears	Property Original Value Sales proceeds	Other Recovery Other	Costs Foreclosure Legal Others	Realised Loss Value	Realised Loss / Outst. Notional Balance in arrears (%)	Realised Loss / Total Outst. Notional Balance (%)
<b>Total:</b>	0	0.00	0.00	0.00	0.00	0.00	0.00%	0.00%

## 27. Transaction Parties

**ISSUER**

**Leone Arancio RMBS S.r.l.**  
 Corso Vercelli 40  
 20145 Milano (MI)  
 Italia

**SOLE ARRANGER**

**ING Bank N.V**  
 Bijlmerplein 888  
 1102 MG Amsterdam  
 The Netherlands

**REPRESENTATIVE OF THE  
 NOTEHOLDERS**

**TMF Trustee Limited**  
 6 St Andrew Street  
 London, EC4A 3AE  
 United Kingdom

**CASH MANAGER, CALCULATION  
 AGENT**

**ING Bank N.V.**  
 Avenue Marnix 24  
 1000 Brussels  
 Belgium

**DUTCH ACCOUNT BANK,  
 PRINCIPAL PAYING AGENT**

**ING Bank N.V.**  
 Bijlmerplein 888  
 1102 MG Amsterdam  
 The Netherlands

**CORPORATE SERVICES PROVIDER**

**TMF Management Italy S.r.l.**  
 Foro Buonaparte 70  
 20121 Milan  
 Italy

**ORIGINATOR, SERVICER, LIQUIDITY  
 FACILITY PROVIDER**

**ING Bank N.V., Milan branch**  
 Viale Fulvio Testi, 250  
 20125 Milano  
 Italy

**RATING AGENCY**

**DBRS Ratings Limited**  
 20 Fenchurch Street,  
 31st Floor  
 London, EC3M 3BY  
 United Kingdom

**RATING AGENCY**

**Fitch Ratings**  
 30 North Colonnade  
 Canary Wharf  
 London E14 5GN,  
 United Kingdom

**LEGAL ADVISERS**

*To the Sole Arranger and the Sole  
 Lead Manager as to Italian law and  
 Italian taxation law*

**Studio Legale Associato in  
 associazione con Clifford Chance**  
 Piazzetta M. Bossi, 3  
 20121 Milan  
 Italy

*as to Dutch law*

**Clifford Chance LLP**  
 Droogbak 1A  
 1013 GE Amsterdam  
 The Netherlands

*as to English law*

**Clifford Chance LLP**  
 10 Upper Bank Street  
 London, E14 5JJ  
 United Kingdom

*To the Representative of the  
 Noteholders as to Italian law*

**Studio Legale Associato  
 Allen & Overy**  
 Via Manzoni, 41-43  
 20121 Milan  
 Italy

**LISTING AGENT**

**The Bank of New York Mellon  
 (Luxembourg) S.A.,**

Vertigo Building - Polaris  
 2-4 rue Eugène Ruppert  
 2453 Luxembourg